



March 31, 2005

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Re: U.S. Patent Application Serial No. 10/753,069  
Filed: January 8, 2004  
For: Systems and Methods for Trading Actively Managed Funds  
Inventor: Weber et al.  
Our Ref: 00322.0008.CNUS01

Sir:

Applicant submits the following documents for appropriate action by the U.S. Patent and Trademark Office:

1. Information Disclosure Statement (4 pages);
2. PTO Form SB/08a (4pages) with 13 references; and
3. Return postcard.

It is respectfully requested that the attached postcard be stamped with the date of filing of these documents, and that it be returned to our courier.

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to **Deposit Account No. 08-3038**. If extensions of time under 37 C.F.R. § 1.136 other than those otherwise provided for herewith are required to prevent abandonment of the present patent application, then such extensions of time are hereby petitioned, and any fees therefore are hereby authorized to be charged to our Deposit Account

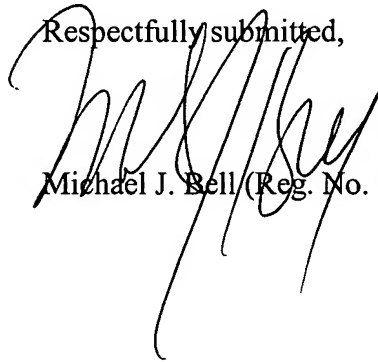
IPW  
1299 PENNSYLVANIA AVE., NW  
WASHINGTON, DC 20004-2402  
PHONE 202.783.0800  
FAX 202.383.6610  
A LIMITED LIABILITY PARTNERSHIP

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bellm@howrey.com

Commissioner for Patents  
March 31, 2005  
Page 2

No. 08-3038, referencing the above docket number. *A duplicate copy of this letter is enclosed.*

Respectfully submitted,

A handwritten signature in black ink, appearing to read 'M. J. Bell', is written over the typed name.

Michael J. Bell (Reg. No. 39,604)

Enclosures



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Weber, et al.

Appl. No.10/753,069

Filed: January 8, 2004

For: Systems and Methods for Trading  
Actively Managed Funds

Art Unit: 3621

Examiner: TBA

Atty. Docket: 00322.0008.CPUS01

**Information Disclosure Statement**

Commissioner for Patents  
Washington, D.C. 20231  
P.O. Box 1450  
Alexandria, VA 22313-1450

Sir:

Listed on accompanying Form PTO/SB/08a are documents that may be considered material to the examination of this application, in compliance with the duty of disclosure requirements of 37 C.F.R. §§ 1.56, 1.97 and 1.98.

Where the publication date of a listed document does not provide a month of publication, the year of publication of the listed document is sufficiently earlier than the effective U.S. filing date and any foreign priority date so that the month of publication is not in issue. Applicants have listed publication dates on the attached PTO/SB/08a based on information presently available to the undersigned. However, the listed publication dates should not be construed as an admission that the information was actually published on the date indicated.

Applicants reserve the right to establish the patentability of the claimed invention over any of the information provided herewith, and/or to prove that this information may not be prior art, and/or to prove that this information may not be enabling for the teachings purportedly offered.

This statement should not be construed as a representation that a search has been made, or that information more material to the examination of the present patent application does not exist. The Examiner is specifically requested not to rely solely on the material submitted

herewith. It is further understood that the Examiner will consider information that had been cited by or submitted to the U.S. Patent and Trademark Office in a prior application relied on under 35 U.S.C. § 120. 1138 OG 37, 38 (May 19, 1992).

Applicants have checked the appropriate boxes below.

- ✓ 1. This Information Disclosure Statement is being filed;
- ☐ a. Within three months of the U.S. filing date of a national application other than a continued prosecution application under §1.53(d);
  - ☐ b. Within three months of the date of entry of the national stage as set forth in §1.491 in an international application;
  - ☐ c. Before the mailing date of a first Office Action on the merits;
  - ✓ d. Before the mailing of a first Office Action after filing of a request for continued examination under § 1.115.

No statement under 37 C.F.R. § 1.97(e) or fee is required.

or;

- ☐ 2. This Information Disclosure Statement is being filed after the period specified in paragraph 1(a)-1(d) above, but before the mailing date of a Final Rejection or Notice of Allowance, or action that otherwise closes prosecution in the application, and
- ☐ a. I hereby state that each item of information contained in this Information Disclosure Statement was first cited in any communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(1), or
  - ☐ b. I hereby state that no item of information in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application, and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 C.F.R. § 1.56(c) more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(2), or

- ☐ c. Attached is our Check No. \_\_\_\_\_ in the amount of \$ \_\_\_\_\_ in payment of the fee under 37 C.F.R. § 1.17(p).
- ☐ 3. This Information Disclosure Statement is being filed more than three months after the U.S. filing date and after the mailing date of a Final Rejection or Notice of Allowance, but on or before payment of the Issue Fee. Attached is our Check No. \_\_\_\_\_ in the amount of \$ \_\_\_\_\_ in payment of the fee under 37 C.F.R. § 1.17(i), and
- ☐ a. I hereby state that each item of information contained in this Information Disclosure Statement was first cited in any communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(1), or
- ☐ b. I hereby state that no item of information in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application, and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 C.F.R. § 1.56(c) more than three months prior to the filing of this Information Disclosure Statement. 37 C.F.R. § 1.97(e)(2).
- ☐ 4. Relevance of the non-English language document(s) is discussed in the present specification.
- ☐ 5. The document(s) was/were cited in a corresponding International Patent Application. An English language version of the International Search Report (ISR) is attached for the Examiner's information.
- ☐ 6. A concise explanation of the relevance of the non-English language document(s) appears below:
- ✓ 7. The Examiner's attention is directed to co-pending U.S. Patent Application No. 09/536,258, filed 03/27/2000, 09/536,663, filed 03/27/2000, 09/815,589, filed 03/23/2001 and 10/174,505, filed 06/17/2002 which are directed to related technical subject matter. The identification of this U.S. Patent Application is not

to be construed as a waiver of secrecy as to that application now or upon issuance of the present application as a patent. The Examiner is respectfully requested to consider the cited application and the art cited therein during examination.

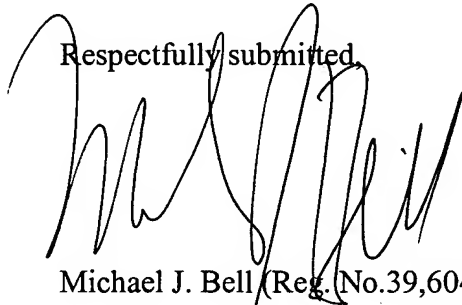
- ✓ 8. Copies of U.S. patents and published applications are not attached since the application was filed after June 30, 2003. US PTO OG Notices: August 5, 2003.

Copies of the documents Cited Nos. 19-27, 31 and 32 were cited by or submitted to the Office in Application No. 09/536,663, filed March 27, 2000, which is relied upon for an earlier filing date under 35 U.S.C. § 120. Thus, copies of these documents are not attached. 37 C.F.R. § 1.98(d).

It is respectfully requested that the Examiner initial and return a copy of the enclosed PTO-1449, and to indicate in the official file wrapper of this patent application that the documents have been considered.

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 08-3038 referencing docket number 00322.0008.CPUS01.

Respectfully submitted,



Michael J. Bell (Reg. No.39,604)

Date: 3/3/05

HOWREY SIMON ARNOLD & WHITE, LLP  
2941 Fairview Park Drive, Box 7  
Falls Church, VA 22042  
(202) 783-0800

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Substitute for form 1449, PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet

1

of

4

**Complete if Known**

Application Number	10/753,069
Filing Date	January 8, 2004
First Named Inventor	Weber
Art Unit	3621
Examiner Name	TBA
Attorney Docket Number	00322.0008.CPUS01

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
	1	us-6,456,982 B1	09-24-2002	Pilipovic	
	2	us-6,377,907 B1	04-23-2002	Waclawski	
	3	us-6,317,728 B1	11-13-2001	Kane	
	4	us-6,047,270	04-04-2000	Joao	
	5	us-5,937,159	08-10-1999	Meyers	
	6	us-5,875,437	02-23-1999	Atkins	
	7	us-5,806,048	09-08-1998	Kiron	
	8	us-5,214,579	05-25-1993	Wolfberg	
	9	us-6,088,685	07-11-2000	Kiron	
	10	us-6,606,615	08-12-2003	Jennings et al.	
	11	us-6,061,662	05-09-2000	Makivicj	
	12	us-6,061,663	05-09-2003	Bloom	
	13	us-2002/0091616	07-11-2002	Bloom	
	14	us-2002/0184126	12-05-2002	McIntyre, Jr	
	15	us-2003/0126062	07-03-2003	Gilbert	
	16	us-2004/0044505	03-04-2004	Horwitz	
	17	us-2004/0049448	03-11-2004	Glickman	
		us-			

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
		Country Code <sup>3</sup> Number <sup>4</sup> Kind Code <sup>5</sup> (if known)				
	18	WO 02/084435 A2	10-24-2002	Kholer		

Examiner  
SignatureDate  
Considered

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. 1 Applicant's unique citation designation number (optional). 2 See Kinds Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. 3 Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). 4 For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. 5 Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. 6 Applicant is to place a check mark here if English language Translation is attached.

This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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Substitute for form 1449A/PTO  <b>INFORMATION DISCLOSURE STATEMENT BY APPLICANT</b>  (Use as many sheets as necessary)		<b>Complete if Known</b>			
		Application Number	10/753,069		
		Filing Date	January 8, 2004		
		First Named Inventor	Weber		
		Art Unit	3621		
		Examiner Name	TBA		
Sheet	2	of	4	Attorney Docket Number	00322.0008.CPUS01

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
	19	M.A. BERRY, et al., "Sorting Out Risks Using Known APT Factors," Financial Analysis Journal 22 (1988), 29-42	
	20	CHAN, et al., "An Exploratory Investigation of the Firm Size Effect," J. of Financial Econ. 14 (1985), 451-71.	
	21	B.A. ROSENBERG, "Extra-Market Components of Covariance in Security Returns," J. Financial and Quantitative Analysis 9 (1974), 263-74.	
	22	S. BECKERS, et al. "The Relative Importance of Common Factors Across the European Equity Markets," J. Banking and Finance 16 (1992), 75-97.	
	23	J.K. KALE, et al., "Industry Factors versus Other Factors in Risk Prediction," working paper University of California, Berkeley (1991).	
	24	E.F. FAMA, et al., "Common Risk Factors in the Returns of Stocks and Bonds," J. Financial Econ. 33 (1992), 3-56.	
	25	B. LEHMAN, et al., "The Empirical Foundation of the arbitrage Pricing Theory," J. of Financial Econ. 21 (1988), 213-54.	
	26	G. CONNOR, et al., "A Test for the Number of Factors in an Approximate Factor Model," J. of Finance 48 (1993) 1263-92.	
	27	"Science and Technology: Digital Rights and Wrongs" The Economist, pp. 75-76, July 17, 1999..	
	28	"HCM Global Technology Fund Limited: Investment Statement", available at <a href="http://www.fantasy.co.nz/brokerage/hcm/tech-is.pdf">www.fantasy.co.nz/brokerage/hcm/tech-is.pdf</a> (available on or after June 1, 1999)	

Examiner Signature	Date Considered
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<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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		Application Number	10/753,069		
		Filing Date	January 8, 2004		
		First Named Inventor	Weber		
		Art Unit	3621		
		Examiner Name	TBA		
Sheet	3	of	4	Attorney Docket Number	00322.0008.CPUS01

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
	29	B. Rosenberg "Extra-Market Components of Covariance Among Security Prices" Research Program in Finance Working Paper RPF-013, 1-45, 1973	
	30	B. Rosenberg "Common Factors in Security Returns: Microeconomic Determinants and Macroeconomic Correlates", Seminar on the Analysis of Security Prices, May 13-14, 1976	
	31	Carol Alexander "A Guide to Financial Data Analysis", published by John Wiley & Sons, Ltd., 143-178, 2001	
	32	"On Lines and Planes of Closest Fit to Systems of Points in Space" K. Pearson, Philosophical Magazine and Journal of Science, Vol. 2, Sixth Series, July-Dec. 1901, pp.559-572	
	33	Ameritrade Exchange-Traded Funds- ETF Center: World Wide Web- "Could Exchange Traded Funds Be Right For You" pages 1-2, 2004	
	34	Ameritrade Exchange- Traded Funds - ETF Center: Education - World Wide Web- "Explore the Essentials of EFTs" pages 1-4, 2004	
	35	SEC Concept Release: Actively Managed Exchange-Traded Funds ; <a href="http://www.sec.gov/rules/concept/ic-25258.htm">http:// www.sec.gov/rules/concept/ic-25258.htm</a> ; last visited 08/24/04	
	36	MAR Headlines ; In Business "Mopex ups ante in ETF patent challenge" Last visited on April 25, 2002	
	37	Random -bits] Gregory Aharonian on Open end mutual fund securitization process patent; pages 1-4; last visited April 25, 2002	
	38	Gregg Greenberg "What's Next for ETFs?", The Street.com, pages 1-2	

Examiner Signature	Date Considered
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<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached.

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Substitute for form 1449A/PTO  <b>INFORMATION DISCLOSURE STATEMENT BY APPLICANT</b>  (Use as many sheets as necessary)		<b>Complete if Known</b>			
		Application Number	10/753,069		
		Filing Date	January 8, 2004		
		First Named Inventor	Weber		
		Art Unit	3621		
		Examiner Name	TBA		
Sheet	4	of	4	Attorney Docket Number	00322.0008.CPUS01

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
	39	T. Laswing "Active ETF Inching Toward Reality" Ignites.com, June 10, 2004	
	40	T. Bernard " Getting Personal: Active ETF Filing May Be On Horizon" Dow Jones News Service, June 23, 2004	
	41	I. Clary "Actively Managed ETFs on Horizon" Securities Industry News, June 28, 2004, Copyright (c) Thomson Media Inc.	

Examiner Signature		Date Considered	
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<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. **SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.**

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